

STATE OF MISSOURI
STATEMENT OF CHANGES IN FIDUCIARY NET ASSETS
For the Fiscal Year Ended June 30, 2006
(In Thousands of Dollars)

	Pension (and Other Employee Benefit) Trust Funds	Private- Purpose Trust Funds
Additions:		
Contributions:		
Employer	\$ 370,354	\$ ---
Plan Member	65,528	---
Other	24,997	---
Investment Earnings:		
Increase in Appreciation of Assets	1,112,180	30
Securities Lending Income	59,166	---
Total Investment Earnings	<u>1,171,346</u>	<u>30</u>
Less Investment Expenses:		
Investment Activity Expense	(92,849)	---
Securities Lending Expense	(54,995)	---
Total Investment Expense	<u>(147,844)</u>	<u>---</u>
Net Investment Earnings	<u>1,023,502</u>	<u>30</u>
Unclaimed Property	---	25,871
Cost Reimbursement/Miscellaneous	<u>547</u>	<u>10,703</u>
Total Additions	<u>1,484,928</u>	<u>36,604</u>
Deductions:		
Benefits	598,989	---
Administrative Expenses	13,122	2,321
Program Distributions	54,730	10,566
Service Transfer Payments	134	---
Depreciation	<u>281</u>	<u>3</u>
Total Deductions	<u>667,256</u>	<u>12,890</u>
Change in Net Assets	817,672	23,714
Net Assets held in Trust – Beginning of Year (Note 17)	<u>9,073,854</u>	<u>22,674</u>
Net Assets held in Trust – End of Year	<u><u>\$ 9,891,526</u></u>	<u><u>\$ 46,388</u></u>

The notes to the financial statements are an integral part of this statement.